# (Temporary...) Overlooked model uncertainties may misinform forest management strategies

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## **ABSTRACT**

- Climate change poses significant challenges to forest management in Europe, where rising temperatures and
- increased frequency of extreme weather events threaten forest health and productivity. Thus, policy mak-
- ers and forest managers urgently need robust projections of the suitability of future climatic conditions for 5
- forest tree species to guide conservation efforts, forest management strategies and make informed decisions.
- Previous studies, which aimed at providing such projections, mostly made use of a single type of model to do
- so (correlative models) and failed evaluating the uncertainties associated with the model projections. Here,
- we simulated the distribution of six European tree species over the 21<sup>st</sup> century, using various correlative and
- process-explicit models and the most recent climatic projections (SSP2 and SSP5 scenarios). We examined
- several versions of the models differing by their complexity and calibration methods in order to identify and
- quantify the different sources of uncertainty in their projections. We find (i) that the use of occurrence data
- to calibrate models, whether correlative or process-explicit, consistently leads to more pessimistic predictions,
- and (ii) that using different modelling approaches together allow to assess more rigorously projection uncer-
- tainties. Evaluating and communicating the degree of uncertainty enhances the credibility of species distribu-
- tion models, and contributes to a better adaptation to the impacts of climate change on forest ecosystems.

### Introduction

- Forests are increasingly under pressure from climate change. In Europe, where temperatures are rising twice
- as fast as the global average (Copernicus Climate Change Service, 2024), unprecedented pulses of tree mortal-
- ity were reported in the last decade (Senf et al, 2020). These damages are observed not only in populations
- living at the margins of their climatic range, but also in those living in the core of their range. Some Euro-
- pean forests have even become net CO2 sources recently in some areas (Hadden and Grelle, 2016; Karelin
- et al, 2021), due to decreased growth (Hadden and Grelle, 2016; van der Woude et al, 2023), increased burned
- areas (Carnicer et al, 2022; Kelly et al, 2024), and increased dieback driven by increased drought frequency
- and intensity and increased vulnerability to pest attacks (Cienciala and Melichar, 2024; Karelin et al, 2021;
- Latifovic and Arain, 2024).
- Forests have nevertheless a major role to play in mitigating climate change and achieving carbon neutrality
- (Hyyrynen et al, 2023; Korosuo et al, 2023). Forests managers are facing unprecedented short-term and long-
- term challenges, as they need to address current dieback issues while promoting forest adaptation to climate

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change. These decisions have to be made in a context of high uncertainty, because of the lack of data and
   knowledge about the effects of climate change, interacting with various forest management strategies.
   While long-term experiments yield unique insights into biological processes at stake, predictive ecological
   models are essential to complement and extend them by examining the drivers operating at large spatiotem-
   poral scales (Levins, 1993; Mitchell and Dietrich, 2006). Some of these models aimed at identifying, at the
   regional or continental scale, which species will be able to grow in future climatic conditions. Most studies
   project pronounced species range shifts and forest composition changes in Europe. Deciduous late-successional
   species, mostly oaks (Quercus robur L., Quercus petraea (Matt.) Liebl.) and beech (Fagus sylvatica L.), are
   expected to expand their range towards North-eastern Europe and decline in France (Dyderski et al. 2018;
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   Hanewinkel et al, 2013; Hickler et al, 2012; Saltré et al, 2015; Schueler et al, 2014; Takolander et al, 2019;
    Wessely et al, 2024). Areas suitable for Mediterranean oak forests, including for evergreen oak, should in-
   crease (Hanewinkel et al, 2013; Ohlemüller et al, 2006; Takolander et al, 2019). On the contrary, conifer-
   ous trees, such as spruce (Picea abies L.) or pine (Pinus sylvestris L.), may loose large portions of their cur-
   rent range (Hanewinkel et al, 2013; Schueler et al, 2014; Wessely et al, 2024). These climate-induced species
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   shifts are predicted to have major impacts on timber production and forest economic sector (Hanewinkel
   et al, 2013; Wessely et al, 2024).
   However, there is often considerable uncertainty associated with the future trajectory of ecosystems. Model
   projections are subject to many sources of uncertainty, whether they are correlative species distribution mod-
   els (CSDMs) or process-explicit models (PEMs). Most studies have relied on correlative approaches, and,
   when the uncertainties were addressed (which is not at all systematic; Simmonds et al, 2024), they primarily
   focused on three sources of errors: the data quality used for model fitting (Barbet-Massin et al, 2010; Chen
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   et al, 2013; Duputié et al, 2014; Faurby and Araújo, 2018), the variation among climate change projections
    (Beaumont et al, 2007; Diniz-Filho et al, 2009; Thuiller et al, 2019), and the variation among modeling method
    (Diniz-Filho et al, 2009; Pearson et al, 2006; Thuiller et al, 2019). The latter often only corresponds to the
   fitting algorithm (GLM, GAM, Random Forest...). Even though the differences between these algorithms can
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   be significant, previous studies are still far from encompassing the diversity of modeling approaches that ex-
   ist (Dormann et al, 2012). They thus ignore a large part of the methodological uncertainty of the projections.
   This is a major shortcoming, especially since process-explicit models might be more robust under novel cli-
   matic conditions (Van der Meersch et al, 2024; Chapter 2).
   The handful of studies that have compared CSDMs with PEMs have shown that their projections indeed sig-
   nificantly diverge in future climatic conditions (Cheaib et al, 2012; Keenan et al, 2011; Morin and Thuiller,
   2009; Takolander et al, 2019), and PEM projections tend to be more nuanced. These studies have provided
   some essential insights, though they were limited to a qualitative comparison of projections over a limited
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   area and did not account for climatic uncertainties (i.e. they used a single climate model). Today, it is nev-
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influence the uncertainty of projections, considering the interaction with the climate, and how these uncer-63 tainties will evolve over time. Understanding where do the uncertainties originate and and how they relate to each other is indeed a critical challenge. From the modeler point of view, it is obviously crucial to identify opportunities for model developments (Petchey et al., 2015). But it has broader implications beyond the scientific community, to address policy-relevant questions (Urban et al, 2016). Clarifying and quantifying the many uncertainties that the different actors will face in the 21st century supports the development of robust and sustainable forest management practices that can accommodate a range of possible future scenarios (IPCC, 2021). In particular, it 70 helps identify how serious the risk is for the forest considered, and if any action is required. Forest managers need to know whether the current species will be able to tolerate future climate conditions, whether they can rely on its natural regeneration, or whether they should capitalize on new species opportunities. It is not reasonable to ignore these uncertainties or to consider only a portion (e.g. omitting model methodological uncertainty) if we aim to secure the capacity of Europe's forests to continue providing ecosystem services. To capture the full breadth of uncertainties that are relevant to assess how climate change will affect forests across Europe, we simulated the future distribution of six tree species (Abies alba Mill., Fagus sylvatica L., Quercus petraea (Matt.) Liebl., Quercus robur L., Quercus pubescens Willd. and Quercus ilex L.) with different modeling approaches, using 10 different climate projections (5 global climate models and 2 socioeconomic scenarios) from the CMIP6 dataset (Noël et al, 2022). We then used an ANOVA-based variance decomposition to identify the different sources of uncertainty and quantify their relative contribution to the total projection uncertainty.

ertheless essential to quantitatively understand how the different approaches of species distribution models

#### Methods

## Species distribution models

We sought to encompass the greatest diversity of species distribution modeling (SDM) approaches by including three different approaches, along the correlative-process spectrum (Dormann et al, 2012): correlative models (CSDMs), process-explicit models (PEMs) and fitted PEMs (hybrid approach between CSDM and PEM). For the correlative approach, we selected five well-established models following the performance comparison by Valavi et al (2022): GLM with lasso regularization, GAM, BRT, MaxEnt and down-sampled Random Forest. We selected a set of uncorrelated climate predictors, based on their implicit relevance for tree species: 91 minimum temperature of the coldest month (representing frost tolerance), total precipitation (representing 92 available water), GDD5 (growing degree days >5°C) between April and September (representing available thermal energy for vegetation growth and fruit maturation), and water balance between June and July (difference of precipitation and evapotranspiration, representing summer drought tolerance). We also included two soil covariates (pH and Water Holding Capacity). We calibrated the models using species occurrences 96 from the dataset assembled in Van der Meersch and Chuine (2023), mostly based on EU-Forest inventory data (Mauri et al, 2017), and 50,000 background points (to properly represent the full range of environmental conditions across Europe, Valavi et al., 2022). For each model and each species, we ran a fivefold environmental cross-validation to estimate model performance in novel extrapolation conditions (Roberts et al., 2017). We then used all the available training data to calibrate the models in order to favour final prediction quality (Roberts et al, 2017). For the process-explicit approach, we used the model PHENOFIT. It assesses the fitness of an adult tree by simulating the precise phenology (leaf unfolding, flowering, fruit maturation, leaf senescence), and damages caused by abiotic stress (frost, drought) relatively to the development stages of the different organs. The parameters of PHENOFIT are either calibrated with direct measurements, literature data, or inferred using ob-106 servations of the processes modelled (e.g. species-specific phenological dates to calibrate phenological subcomponents). Its calibration thus does not involve species occurrence data. PHENOFIT requires daily climate variables, as well as the soil water holding capacity. The model has been validated for several North American and European species, either in historical or Holocene climatic conditions (Duputié et al, 2015; Gauzere et al, 2020; Van der Meersch et al, 2024; Morin et al, 2007; Saltré et al, 2013). This modeling approach will be referred to as *expert* PEM in the following. 112 We also included a fitted PEM, somewhere in the middle of the correlation-process continuum (Dormann et al, 2012). To this aim, we calibrated PHENOFIT using species occurrence data as CSDM do, with the constraints of the model's process-explicit structure. We optimized the parameters of the model using the covariance matrix adaptation evolution strategy (CMA-ES, (Hansen and Ostermeier, 2001)), on a multicore

cluster, following Van der Meersch and Chuine (2023). To reduce the computational cost of this inverse calibration, we calibrated the model with subsets of 2000 points (1000 presences and 1000 absences), from the
same dataset as correlative models (see above). We calibrated 10 times each species parameter set, with five
repetitions on two random subsets of presences/pseudo-absences (except for beech, for which we ran 10 repetitions on 10 subsets).

The three modeling approaches output a variable between 0 and 1, indicating how well the climate is suitable for the species. This suitability index can be converted into a binary predictor, with a threshold that maximizes the true skill statistic (TSS, calculated from a confusion matrix).

The robustness of these three different approaches was assessed by hindcasting the range shifts of five forest tree species across Europe over the last 12,000 years (Van der Meersch et al, 2024; Chapter 2). The results indicated that the transferability of PEMs (either expert or fitted) was higher in climates that were significantly different from the historical period.

Finally, for beech only, we also included a *partially* fitted PEM. It was calibrated in the same way as the fitted PEM, but we optimized only some critical parameters that were identified as responsible for errors in the expert PEM simulations (Chapter 3). Other parameters were fixed at the expert values. Note that this partially fitted PEM was not included in the uncertainty partitioning (see below).

# Environmental data

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CSDMs and fitted PEMs were calibrated with historical climatic conditions (1970-2000) from ERA5-Land dataset at a 0.1°resolution (Muñoz-Sabater et al, 2021). Soil data were extracted from EU-SoilHydroGrids (Tóth et al, 2017) and SoilGrids (Hengl et al, 2017) databases.

Future simulations were run with the last Coupled Model Intercomparison Project Phase 6 (CMIP6) climate projections, for 5 global climate models (GCMs) and 2 shared socio-economic pathways (SSPs). Model pro-

jections were downscaled to a 0.1° resolution with a statistical trend-preserving method (the cumulative distribution function transform), using the ERA5-Land reanalysis as a reference observational dataset between 1981 and 2010 (Noël et al, 2022). The five GCMs were GFDL-ESM4 (Dunne et al, 2020), IPSL-CM6A-LR (Lurton et al, 2020), MPI-ESM1-2-HR (Müller et al, 2018), MRI-ESM2-0 (Yukimoto et al, 2019) and UKESM1-0-LL (Sellar et al, 2020). They are considered as good representatives of the full CMIP6 ensemble (Noël et al, 2022). We selected scenarios SSP2-4.5 and SSP5-8.5, because the projected total cumulative CO2 emissions according to two International Energy Agency scenarios fall between these two SSPs (Schwalm et al, 2020). However, recent studies argue that SSP5-8.5 is unlikely (Hausfather and Peters, 2020), and current policies may rather lead to greenhouse gas emissions similar to those in SSP2-4.5 (Gillett, 2024). Accordingly, when only one SSP was considered, we chose SSP2-4.5 (Figures 4 and 5). In cases where both SSPs were used (Figures 4).

uncertainty.

ures 1, 2 and 3), note that the uncertainty related to the 5 GCMs used is consistently higher than the SSP

For PHENOFIT, we extracted the following daily climate variables: minimum, mean and maximum daily temperatures, daily precipitation, daily global radiationdaily mean wind speed and daily relative humidity.

We then computed the daily potential evapotranspiration with Penman–Monteith equation (FAO standard,
Allen et al, 1998). Finally, for the correlative models, we used these daily variables to calculate the 4 climate predictors described above. Soil conditions (needed both for correlative and process-explicit models) were held constant throughout the simulations.

## Uncertainty partitioning

Our approach was inspired by the partitioning of uncertainties in climate projections initially developed by Hawkins and Sutton (Hawkins and Sutton, 2009, 2011), which was subsequently enhanced with additional methodologies (e.g. Lafferty and Sriver, 2023; Yip et al, 2011). Rather than using a simple variance decomposition approach, we perform an ANOVA-based variance decomposition to also estimate the importance of the two-way interaction effects. All analyses were performed in R (R Core Team, 2024). Across all species, we partitioned three sources of uncertainty: the climate projection uncertainty related 163 to the different GCMs, SSPs, and their interaction, the species distribution modeling uncertainty related to the differents SDMs, and the species uncertainty related to the different species specific responses to climate change. We also considered the interactions between SDMs and climate projections (GCMs and SSPs), between SDMs and species, and between species and climate projections (Figure 1). For each year, the suitability of a cell was considered as a 21-year moving average suitability (e.g. 2040-2060 for the year 2050). We then computed the difference of suitability with the historical suitability (computed for each GCM on the period 1970-2000). For each GCM and each SSP, when multiple SDM projections were simulated within the same SDM approach (e.g. multiple inverse calibrations), we kept one ensemble per approach. For each year t, we then applied a linear ANOVA to calculate the sums of squares attributable to each uncertainty source:

$$SS_{tot} = SS_{GCM} + SS_{SSP} + SS_{GCM:SSP} + SS_{SDM} + SS_{SDM:GCM} + SS_{SDM:SSP} \\ + SS_{species} + SS_{species:GCM} + SS_{species:SSP} + SS_{species:SDM} + SS_{residuals}$$

We then computed 90% uncertainty ranges additively and symmetrically around the mean projection (across all GCMs, SSPs, SDMs and species), e.g. for SDM uncertainty:  $\pm 1.645 * \sigma * \frac{SS_{SDM}}{SS_{tot}}$  (Figure 1). Finally, we also partitioned the variance within each species. This implies applying the same ANOVA, but on species-level predictions, and thus dropping the species-related coefficients (Figure 3).

# Results

The magnitude of uncertainties varied across ecoregions (Figure 1). In most Europe (Atlantic, Continental and Boreal), the 90% confidence interval encompassed a wide range of projected change in suitability (relative to the 1970-2000 reference period), and uncertainties increased significantly the further we get into the fu-

ture. In Mediterranean and Alpine ecoregions, the confidence interval was narrower and it increased much less with time (Figure 1). Despite these large uncertainties, trends could still be observed across Europe, along a Southwest to Northeast gradient (Figure 2A). For the 6 species considered here, the average projected suitability decreased in the Mediterranean Basin while it increased in the Boreal region as it could have been expected (Figures 1 and 2A). However, for the continental ecoregion, the trend was less clear and models showed the lowest agreement (Figure 2A).

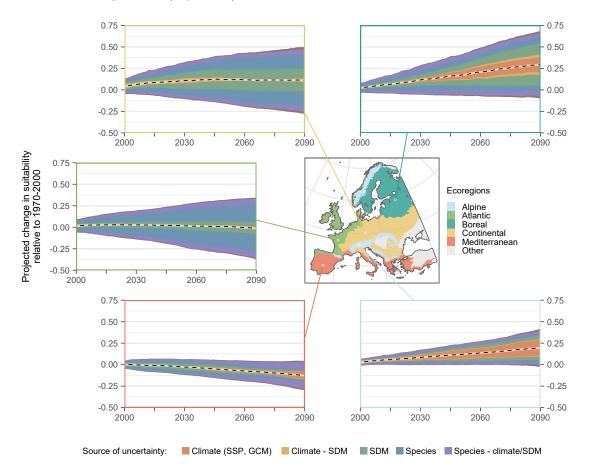


Figure 1: Evolution of climatic suitability change and variance partitioning across Europe's ecoregions. An ANOVA-based variance decomposition was performed to distinguish between 5 main uncertainty sources: (i) the future climate projections (GCM, SSP, and their interactions), (ii) the interactions between SDM approach and climate projections (both GCMs and SSPs), (iii) the SDM approach, (iv) the tree species, and (v) the interactions between species and both climate projections and SDM approaches. The dotted line represents the mean projection, across all GCMs, SSPs, SDMs and species. 90% uncertainty ranges were calculated additively and symmetrically around the mean.

The effects of the climate projections, the species and the modeling approach differed with respect to the ecoregion considered. Climate projection was the main source of uncertainty in the Alpine ecoregion, explaining 44% of total uncertainty in 2090 (Figures 1, 2B and 2C), while in the Atlantic and Continental ecoregions differences between species responses was the main source of uncertainty (respectively 56.6% and 42.4% in 2090; Figures 2B and 2C). Interestingly, modelling approach was respectively the first and the second source of uncertainty in the Boreal (33.7%) and the Continental (29.4%) ecoregions (Figure 2C and ??), which repre-

sent 58.6% of Europe total forest cover (??).

Two-way interactions between species and both climate projections and modeling approaches also represent a significant contribution to the total uncertainty (Figure 1). In 2090, they represent the major source of uncertainty in the Mediterranean ecoregion (50.1%; Figures 2B and 2C), and explain between 15.1% and 20.7% of the total uncertainty of the four other ecoregions. This stresses the importance of using ANOVAs to properly account for these interactions. In particular, the interaction between the species considered and the modelling approach is by far the most important factor (??), and reveals contrasted trends depending on the model and the species considered (??).

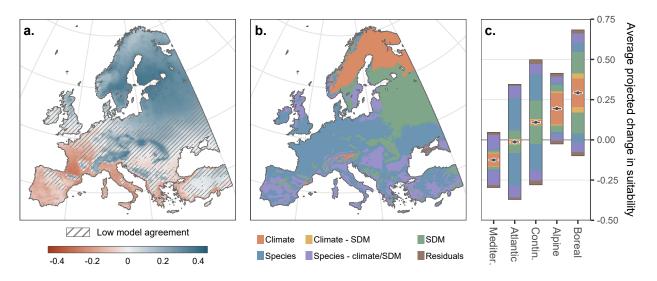
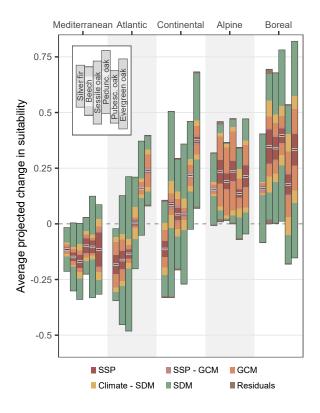


Figure 2: Projections of climatic suitability change and main source of uncertainty in 2090. (a) Overall change in fitness between the projection period 2080-2010 and the reference period 1970-2000, across all GCMs, SSPs, SDM approaches and species. Hashed shading reflects area where the three approaches of SDMs did not agree in the sign of suitability change. (b) Main source of uncertainty over the 2080-2100 period, according to a cell-based ANOVA partitioning. (c) Variance partitioning across Europe's ecoregions, for the 2080-2100 period. The black line represents the mean projection, across all GCMs, SSPs, SDMs and species. 90% uncertainty ranges were calculated additively and symmetrically around the mean.

At the species level, most uncertainty arises from the discrepancy between the projections of the different SDMs (Figure 3). Except for the Alpine region, SDM approach consistently represents the major source of uncertainty for the four other ecoregions (between 54.2% and 64.8%). For example, in the Continental ecoregion, differences across models account for 73.7% of the total uncertainty of beech future suitability, despite being within the core of its present distribution. Similarly, SDM is the main source of uncertainty for sessile and pedunculate oaks (respectively 57% and 76.8%, Figure 3). In Atlantic and Continental regions, the differences between species are strong: all models agreee with a lower suitability for fir and a higher suitability for holm and pubescent oaks, two Mediterranean species (Figure 3).

Our results also revealed that the divergent projections between SDM approaches followed a regular pattern. At the European scale, CSDM projections projected systematically stronger decrease in climatic suitability for all species than expert PEMs, especially in Mediterranean and Atlantic ecoregions and in the west-



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Figure 3: Variance partitioning across Europe's ecoregions, for each species. An ANOVA-based variance decomposition was performed to distinguish between 5 main uncertainty sources: (i) the future scenario (SSP), (ii) the climate model used to generate the climate projections (GCM), (iii) the interactions between the SPP and the GCM, (iv) the species distribution modeling method (SDM approach), and (v) the interactions between SDM approach and climate projections (both GCMs and SSPs). The black line represents the mean projection, across all GCMs, SSPs, SDMs and species. 90% uncertainty ranges were calculated additively and symmetrically around the mean. Inset plot shows the species name in the same order than in the main plot.

ern part of the Continental ecoregion (Figure 4 and ?????????). Note the exception of holm oak for which the suitability decrease is more significant in the Mediterranean Basin according to PEM projections (though the average suitability across Europe remains more optimistic than other models, ??). Overall, expert PEMs also simulated a higher increase of suitability in the transition zone between Continental and Boreal ecosystems. Fitted PEMs projections were closer to CSDM projections in the Southern and Western parts of Europe, i.e. the trailing edge of the range of most species, whereas they were closer to expert PEM ones in the North-West leading edge (Figure 4 and ?????????). These discrepancies between modeling approaches can significantly change projected trends at the country level. In Germany for example, beech showed an average suitability decrease of  $-0.04 \pm 0.09$  in 2090 when considering only CSDM and fitted PEMs, i.e. the two SDM approaches entirely calibrated with current species distribution data, whereas the expert PEM simulated a suitability increase  $(0.39 \pm 0.15)$ . These discrepancies were also reflected in the simulated distribution for 2090 (Figure 5 and ?????????). Beech did not show major extinction according to the expert PEM, whereas it was predicted to disappear from a large part of South-Western Europe by the CSDMs and the fitted PEMs (Figure 5). Partially fitted PEM projections were generally closer to expert PEM ones (Figure 4), but still simulate greater extinctions at the distribution limits of beech (Figure 5). Finally, disagreement between models within a model approach (area where less than 80% simulations show same sign of suitability change) varied geographically. For example, for beech, PEM projections mostly disagreed in Mediterranean and Atlantic ecoregions whereas CSDM simulations disagree in the eastern half of Europe (Figure 4).

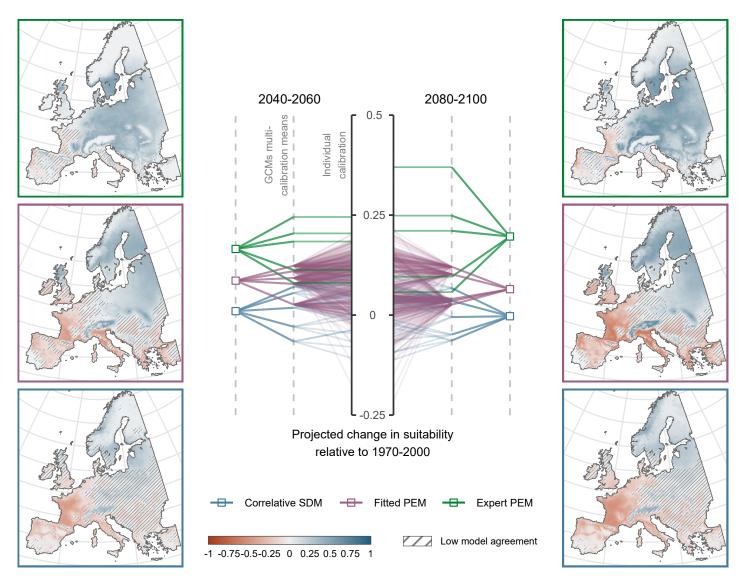


Figure 4: Discrepancies between model approaches in projected future climatic suitability change for beech. Models are forced with climatic data from 5 GCMs under scenario SSP2-4.5. Areas with a lack of model agreement (less than 80% of the individual calibrations agree on the sign of the change) are marked by hatching. Each individual calibrated model (i.e. 4 different CSDMs, 100 fitted PEM parameter sets, 10 partially fitted PEM parameter sets, and 1 expert PEM parameter set) was run with the 5 different GCM climatic variables (i.e. 20 CSDM projections, 500 fitted PEM projections, 50 part. fitted PEM projections, and 5 expert PEM projections). Then, they were averaged at the GCM-level within each SDM approach ("GCMs multi-calibration means"), and further averaged into one ensemble per SDM approach.

#### Discussion

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Differences between model approaches generated high uncertainty in projected climatic suitability change. 231 Across species, in a large part of Europe (Atlantic, Continental and Boreal ecoregions), discrepancies between modeling approaches are a more important source of uncertainty than the differences among climate model 233 projections (GCMs) and socioeconomic scenarios (SSPs). In the Boreal ecoregion – where two very important forestry countries in terms of wood stock, added value, and forest-based workforce are located (Finland and Sweden) – SDM approaches are even a higher source of uncertainty (33.7% on average) than the difference across species (14.4%). In such notable case, it thus seems more critical to encompass the full model diversity rather than the full species diversity to get a comprehensive assessment of the magnitude of climatic suitability change. Note, however, that the models agree on more suitable climatic conditions in this region by the 239 end of the 21st century (Figure 2A). At the species-level, the differences between modelling approaches is the 240 main source of uncertainty for all the species considered here, and explain between 45% and 60% of the to-241 tal uncertainty on average (Figure 3). One of the striking example is the climatic suitability change of sessile oak in the Atlantic region, where it represents an important cultural and economic value, and for which more than 80% of the uncertainty in climate change impact projections was due to variations among the different 244 approaches of SDMs. Previous studies had already shown that uncertainties within correlative models can be important (Thuiller 246 et al, 2019). For example, in Wessely et al (2024), the proportion of species from the current European species pool that cannot be sustained throughout the century ranges from 24.5% (GLM) to 76.6% (Random Forest). Here we show that when considering a larger diversity of models, the total uncertainty in species climate suitability is even higher (Figure 3 and ??). Note in addition that we considered only one process-explicit model and focused on diverse approaches along the correlative-process continuum, but differences between 251 process-explicit models can also be higher than differences between climate projections (Asseng et al., 2013). Ignoring the full diversity of models bias the estimation of other effects. For example, for beech, we would 253 have estimated that discrepancies between GCMs would have been the major source of uncertainties (39.8%), 254 higher than the SDM uncertainty (33.8%), whereas it was in reality much lower (18.8%) than SDM uncer-255 tainty (51.2%) when considering the three approaches of SDMs. Ignoring a large portion of uncertainty in 256 species range projections due to modelling approaches can thus lead to overly confident predictions about which species will or will not be able to survive in future climates. This becomes increasingly true as we approach the end of the 21st century, where larger climate changes result in larger variation among projections (Figure 1). 260 CSDM and PEM future projections are known to diverge significantly (Cheaib et al, 2012; Keenan et al, 2011; 261 Morin and Thuiller, 2009; Takolander et al, 2019). Here we show for the first time that the larger extinctions 262 predicted in South-western Europe is associated to the method of calibration used. Indeed, the modeling 263

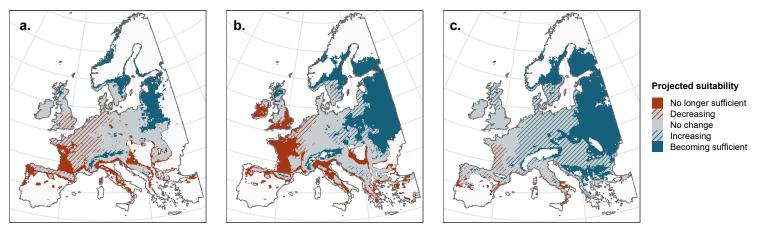


Figure 5: Projected beech distribution in 2090, according to (a) correlative species distribution models, (b) fitted process-explicit models, (c) partially fitted process-explicit models and (d) expert process-explicit models. Models are forced with climatic data from 5 GCMs under scenario SSP2-4.5. For each model approach, the species is considered present/absent if more than half of the simulations agree.

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approaches – either statistical or process-explicit – that were fit to current species distribution data predict greater extinctions at the southern edge of species ranges than expert PEMs (Figure 5). Interestingly, we observed a gradient from correlative approaches fully determined by the current distribution to process-explicit approaches partially fitted with these data (Figure 4). Although we cannot determine which approach truly overestimates or underestimates future climatic threats (but see Van der Meersch et al, 2024; Chapter 2), we can hypothesize that distribution data are partly responsible for this pattern. This might be due to the fact that contemporary species occurrences are influenced by anthropogenic land use change which bias models calibration and may lead to smaller projected ranges (Ay et al, 2017; Faurby and Araújo, 2018). This bias may be partly removed by including past occurrences data (Faurby and Araújo, 2018), or by taking into account human-driven habitat modifications in the models (Ay et al, 2017). However, at the coarse scale of this study (0.1°), the bias may rather be due to the fact that recent distribution data do not cover the entire fundamental niche of the species, and thus that we underestimate the range of climatic conditions where species could survive (Chevalier et al, 2024; Nogués-Bravo et al, 2016). This fundamental niche truncation could be partly corrected by including paleorecords in the calibration process (Maiorano et al, 2013), but it may even increase the magnitude of projected future changes for some plants. For example, in Nogués-Bravo et al (2016), the genus Fagus shifted from a conservation status of "Least Concerned" to "Endangered" by 2050 in Europe when including such very long-term data. Another lever for improvement could be to consider local adaptation potential of species (Benito Garzón et al., 2011), as some populations may be pre-adapted to more challenging climatic conditions. In any case, including past distribution data or refining model with finer-scale data cannot prevent the issue of non-analogue future climatic conditions. Most paleorecords are limited to the Late Pleistocene/Holocene period (but see Chiarenza et al, 2023), i.e. to a cooler climate, and estimating the actual warm niche limits would require going back much further in time where paleorecords become even more challenging to use, and potentially where modern species did not yet exist (Burke et al, 2018; Chevalier

et al, 2024). Process-explicit models are not concerned by bias in occurrence data when they are calibrated on experimental data – even though it can be also challenging to represent future climatic conditions in ex-288 periments (particularly extreme temperatures) – and may be more robust to novel climates (Van der Meersch et al, 2024; Chapter 2). In addition to fewer projected extinctions, PEMs, either expert or fitted, also projected more substantial range expansions towards the North and the East of Europe for most species considered here (consistently with other taxa, Buckley et al, 2010). Therefore, interestingly, fitted PEMs exhib-292 ited an intermediate behavior between CSDMs and expert PEMs: they lead to both larger extinctions in the 293 South-Western part of Europe like CSDM and to larger climatic suitability increases in the North and Eastern part like expert PEMs. The constraints imposed by the structure of process-explicit models during the calibration may explain why they differ from correlative models, even though mathematical functions alone do 296 not sufficiently constrain the calibration process (Chapter 3). 297 Beyond the differences between SDM approaches, multi-model projections are particularly useful for identify-298 ing general trends and guiding forest management. Such multi-model ensembles have been so far mostly re-299 stricted to statistical models (Simmonds et al, 2024), but we show here that there is a strong interest in con-300 sidering a broader range of models to better characterize projections uncertainty. At the continental scale, it is possible to distinguish several regions that differ in terms of future climate risks and levers of action to ad-302 dress them (Figure 2). Around the Mediterranean Basin and in South-western France, the models agree in 303 predicting generally less favorable climatic conditions for the species we considered here. In particular, the 304 suitability of temperate broadleaf species (sessile and pedunculate oaks, beech) is projected to decrease while 305 that of Mediterranean species (pubescent and evergreen oaks) is projected to increase. In some areas, ever-306 green oak has already replaced beech (Peñuelas and Boada, 2003). However, process-explicit model projec-307 tions are more nuanced for deciduous oaks and beech in France, suggesting that some better-adapted popu-308 lations will survive if the existing standing genetic variation is maintained and promoted by forest managers 309 (Brang et al. 2014). On the contrary, the Scandinavian and Baltic countries, part of Poland and low moun-310 tain ranges of Central-Eastern Europe (Carpats, Ore Mountains, Sudetes) are projected to get an overall in-311 crease of climatic suitability. Thanks to a more favourable climate and an extended growing season, beech has 312 been shown to be already more competitive at the northern margin of its range (Bolte et al, 2010), and could 313 be favoured to convert pure coniferous stands into mixed forest in order to increase their resilience (Schauer et al, 2023). Climatic suitability is also projected to increase in the Alps and in the Scandinavian Mountains, 315 but these areas are subject to a greater uncertainty related to climate projections (Figure 1), likely due to the more complex topography. 317 Large zones of Europe though exhibit less clear trends. There is a notable low agreement among models in the Continental ecoregion, which includes some countries with important forest sector (Germany, Romania...), 319 as well as in the British Isles (except Scotland). In those regions, species-related uncertainty plays a major

role (Figure 2A) and indicates that one of the strategies to consider is the diversification of tree species, but 321 also an increased genetic diversity within populations, to mitigate the risks associated with uncertain future 322 conditions (Ammer, 2019; Morin et al, 2014; Pretzsch, 2021; Vospernik et al, 2024). Such unclear trends are also visible in the mountainous regions at the transition between Mediterranean and Continental/Atlantic climates (Pyrenees, Massif Central, Balkans). Finally, in some areas where most species are threatened, forest managers may consider introducing new species, more drought-tolerant. However, the lack of hindsight and experimental data often prevents the development and calibration of process-explicit models for such species. 327 We assessed uncertainties in species climatic suitability by quantifying the variance across the projections of a set of different models making the important hypothesis of equal likelihood of the projections of each model 329 approach. As with climate models (IPCC, 2021), the spread in the projections could be reduced by weighting models according to their ability to reproduce past observations. A model's credibility is indeed increased 331 if the model is able to simulate past species range shifts, especially under climatic conditions that signifi-332 cantly differ from the present ones. The ability to reproduce changes in tree distributions during large paleo-333 climate fluctuations is known to vary across the different approaches of species distribution modeling (Van der 334 Meersch et al, 2024; Chapter 2). In particular, CSDMs showed less accurate predictions of species distribution change since the early Holocene (12,000 years ago) than process-explicit models (Van der Meersch et al, 2024; Chapter 2). Previous studies also pointed out that CSDMS projections for the coming decades would 337 decline steadily in response to increasing climate novelty (Fitzpatrick et al, 2018). However, model evaluations using paleorecords may be biased by the sparse coverage in pollen data they used to infer past species distributions, and the magnitude and rate of future climate change will differ from the changes that occurred 340 between the Last Glacial Maximum and today (the period for which most pollen records are available). It 341 thus seem overly optimistic to summarize model discrepancies in one performance metric and then use it as 342 the unique criteria in a model weighting scheme. Even when multivariate metrics are available, such as for 343 climate models, there is no consensus that model weighting is more reliable than the "one-model-one-vote" strategy (IPCC, 2021). 345 Our results emphasise that it is critical to consider the diversity of modeling approaches that exist in order to ensure a consistent quantification of all model-related uncertainties in future species range shifts. Failure to fully quantify and report uncertainty, whether intentionally to preserve core messages, or not, leads to overconfidence in model projections (Simmonds et al, 2024), and may negatively impact public trust in scientists 349 (Howe et al, 2019). To ensure the resilience and sustainability of Europe's forests, forest managers need to 350 adopt adaptive management strategies that take account of all possible future conditions.

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